

FACTSHEET - AS OF 30-Jun-2025

Solactive Canadian Bond Universe TR Index

DESCRIPTION

The Solactive Canadian Bond Universe TR Index (SOLCAUTR) aims to track the performance of CAD denominated bonds issued in the Canadian market. The index provides a broad and liquid measure of the Canadian Investment Grade bond market including instruments issued by, government, quasi-government and corporate bonds.

HISTORICAL PERFORMANCE



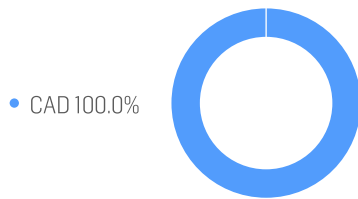
CHARACTERISTICS

ISIN / WKN	DE000SLA25Z8 / SLA25Z	Base Value / Base Date	1000 Points / 22.03.2017
Bloomberg / Index RIC	SOLCAUTR Index / .SOLCAUTR	Last Index Value	1155.36
Index Calculator	Solactive AG	Index Members	1703
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	CAD	Backtest Start Date	22.03.2017

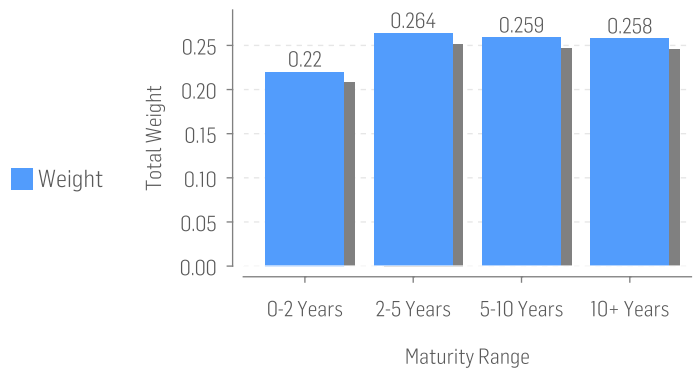
STATISTICS

CAD	1Y	3Y	5Y	YTD	Since Inception
Performance	5.95%	13.09%	-1.77%	1.41%	15.54%
Performance (p.a.)	5.96%	4.18%	-0.36%		1.76%
Volatility (p.a.)	5.46%	6.87%	6.20%	5.60%	5.53%
High	1172.10	1172.10	1195.28	1172.10	1195.28
Low	1083.23	989.62	989.62	1117.08	989.62
Max. Drawdown	-3.20%	-7.02%	-17.21%	-2.89%	-17.21%
VaR 95 \ 99	-9.0% \ -12.6%	-11.0% \ -14.9%	-10.4% \ -14.9%		-9.3% \ -14.2%
CVaR 95 \ 99	-11.4% \ -14.3%	-13.6% \ -17.3%	-13.1% \ -17.0%		-12.3% \ -17.2%

COMPOSITION BY CURRENCIES



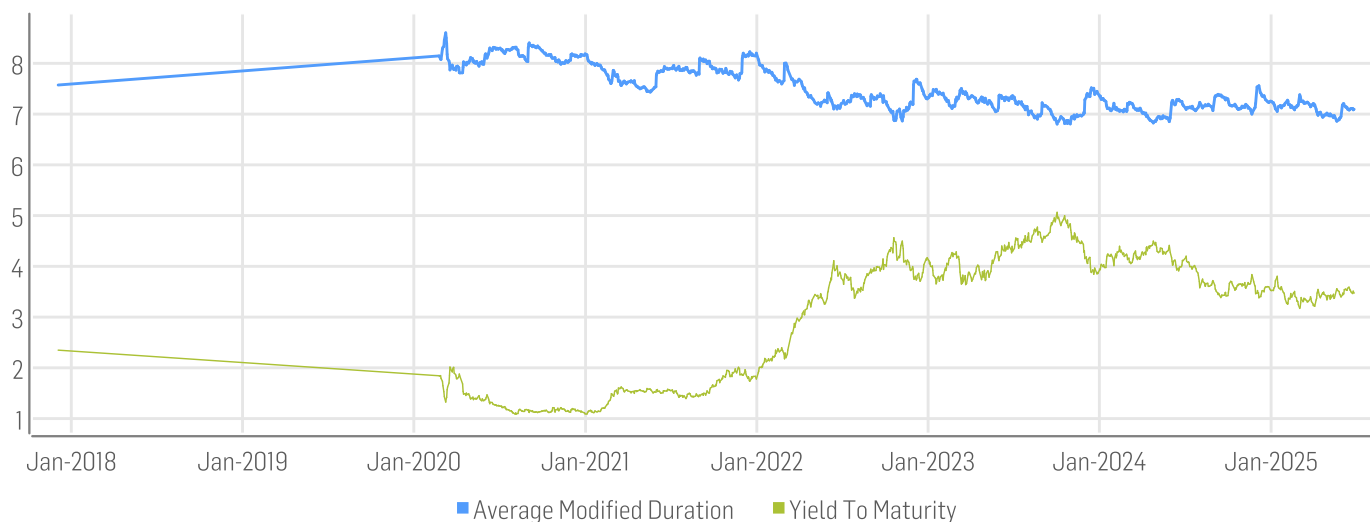
MATURITY BUCKETS



TOP COMPONENTS AS OF 30-Jun-2025

Issuer	Country	Currency	Issuer Weight (%)
HIS MAJESTY THE KING IN RIGHT OF CANADA	CA	CAD	27.28%
PROVINCE OF ONTARIO	CA	CAD	11.79%
PROVINCE OF QUEBEC	CA	CAD	6.57%
CANADA HOUSING TRUST NO. 1	CA	CAD	5.72%
GOV OF CANADA	CA	CAD	4.56%
CA HSG TR NO 1	CA	CAD	3.69%
PROVINCE OF BRITISH COLUMBIA	CA	CAD	2.13%
PROVINCE OF ALBERTA	CA	CAD	2.12%
GOVERNMENT OF CANADA	CA	CAD	1.55%
PROVINCE OF MANITOBA	CA	CAD	1.22%

DURATION AND YIELD TO MATURITY



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The index is launched on 22-Mar-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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